

PwC Plus Article

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ECB launches public consultation on its guide to assess how banks calculate counterparty credit risk

The ECB published for consultation a guide that outlines the methodology it uses to assess the internal models banks apply to calculate their exposure to counterparty credit risk (CCR).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Interne Modelle, Targeted Review of Internal Models (TRIM), counterparty credit risk

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